A Propositional Dynamic Logic Approach for Order of Magnitude Reasoning^{*}

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Abstract. We introduce a Propositional Dynamic Logic for order of magnitude reasoning in order to formalize qualitative operations of sum and product. This new logic has enough expressive power to consider, for example, the concept of closeness, and to study some interesting properties for the qualitative operations, together with the logical definability of these properties. Moreover, we show the applicability of our approach on the basis of some examples.

1 Introduction

Qualitative reasoning (QR) is the area of AI which tries to develop representation and reasoning techniques for dealing with situations in which the information is not sufficiently precise (e.g., exact numerical values are not available) or when numerical models are too complex. QR is somewhere in between heuristic models, based on symbolic manipulations and numerical models, based on numerical calculations.

A form of qualitative reasoning is illustrated by the management of numerical data in terms of orders of magnitude (see, for example, [10, 17, 20, 21]). Order of magnitude reasoning stratifies values according to some notion of scale, for instance, by including hyperreal numbers, numerical thresholds, or logarithmic scales. Three issues faced by all these formalisms are the conditions under which many small effects can combine to produce a significant effect, the soundness of the reasoning supported by the formalism, and the efficiency of using them.

The introduction of a logical approach to QR tries to face the problem about the soundness of the reasoning supported by the formalism, and to give some answers about the efficiency of its use. Several logics have been defined to use QR in different contexts, [2,12,24], e.g., spatial and temporal reasoning. In particular, logics dealing with order of magnitude reasoning have been developed in [7,8] defining different qualitative relations (*order of magnitude, negligibility, noncloseness*, etc.) on the basis of qualitative classes obtained from the real line divided in intervals [23].

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In this paper, we introduce a logic approach in order to formalize qualitative operations of sum and product between our intervals (like "add a small positive number" or "multiply by a negative large number"). We consider that the introduction of this logic represents an important step stone, because, as said in [19], it contributes to model aspects of human knowledge which, together with the intrinsic qualitative of the operators, are used in performing qualitative computations. To this end, we present a Propositional Dynamic Logic (henceforth PDL) with constants. The main purpose of extending modal logics to PDL [4, 14, 16], is to allow not only many fixed accessibility relations (as in multi-modal logic) but also the construction of complex relations from such simple ones by using operators as union, composition, transitive closure, etc.

Recent applications of PDL in communication scenarios, message-passing systems, multiagent real-time systems and knowledge acquisition, can be seen in [3, 5, 6, 15], respectively. In our case, we introduce some nominals in order to represent the milestones which divide the different qualitative classes, for this reason we could say that our logic is a *hybrid* PDL, as a part of the Combinatory PDL [1,18]. This hybrid dynamism will give us enough expressive power to represent different situations, for example the important concept of closeness [20], and to consider some interesting properties for the qualitative operations, together with the logical definability of these properties. The introduction of closeness is one of the main differences of this approach with respect to the previous works in logic for order of magnitude reasoning. In these works negligibility, order of magnitude, non-closeness and distance relations where introduced. The absence of a closeness definition is due to the difficulties of obtaining complete axiomatic systems to deal with this relation. In our case, PDL will gives us enough theoretical support in order to have not only complete axiomatic systems but also to study its decidability and complexity.

The paper is organized as follows. In Section 2, the syntax and semantics of the proposed logic is introduced. In Section 3, we study some properties of the qualitative sum and product and its definability, together with an example of application of our logic. Finally, some conclusions and prospects of future work are presented in Section 4.

2 Syntax and Semantics

We consider the real line \mathbb{R} divided into seven equivalence classes using five landmarks chosen depending on the context [22]. The system corresponds to the following schematic representation, where $c_i \in \mathbb{R}$, being $i \in \{1, 2, 3, 4, 5\}$ such that $c_j < c_{j+1}$, for all $j \in \{1, 2, 3, 4\}$:



The labels correspond, respectively, to the qualitative classes "negative large", "negative medium", "negative small", "zero", "positive small", "positive medium", and "positive large", being:

$$NL = (-\infty, c_1), \quad NM = [c_1, c_2) \quad NS = [c_2, c_3), \quad \overline{0} = \{c_3\}$$
$$PS = (c_3, c_4], \quad PM = (c_4, c_5], \quad PL = (c_5, +\infty)$$

In order to introduce the language of our logic, we consider a set of formulas Φ and a set of programs Π , which are defined recursively on countably infinite and pairwise disjoint sets Φ_0 and Π_0 , respectively. Φ_0 is called the set of *atomic formulas* which can be thought as abstractions of properties of states. Similarly, Π_0 is called the set of *atomic programs* which are intended to represent basic instructions.

Formulas:

- Φ_0 is a denumerable set of propositional variables which contains the finite set $\mathbb{C} = \{c_i \mid i \in \{1, 2, 3, 4, 5\}\}$ of constants together with \top (true) and \bot (false).
- If φ and ψ are formulas and a is a program, then $\varphi \lor \psi$, $\neg \varphi$, $\langle a \rangle \varphi$ are formulas.

As usual in propositional modal logic, $\varphi \to \psi$ means $\neg \varphi \lor \psi$, and [a] represents $\neg \langle a \rangle \neg$.

Programs:

- $\Pi_0 = \{<, >, +_{\mathsf{Eq}}, \cdot_{\mathsf{Eq}}, \theta\}$, where $\mathsf{Eq} \in \{\mathsf{nl}, \mathsf{nm}, \mathsf{ns}, \mathsf{0}, \mathsf{ps}, \mathsf{pm}, \mathsf{pl}\}$ represents the equivalence classes defined above and θ is the null program.
- If a and b are programs and φ is a formula, then (a; b) ("do a followed by b"), $a \cup b$ ("do a or b, nondeterministically"), a^* ("repeat a a finite, but nondeterministically determined, number of times") and φ ? ("proceed if φ is true, else fail") are also programs.

As an example of formulas, we can consider $\langle +_{ps} \cup +_{ns} \rangle$, $\langle \cdot_{pl}; \cdot_{pl} \rangle$ and $\langle ns?; +_{pl} \rangle$ in order to represent, respectively, the intuitive meanings of adding a (positive or negative) small number, multiplying twice by a positive large number and adding a positive large number to a negative small number.

We now define the *semantics* of our logic. A model \mathcal{M} is a pair (W, m), where W is a non-empty subset ³ of \mathbb{R} and m is a meaning function such that $m(\varphi) \subseteq W$, for all formula φ , and $m(a) \subseteq W \times W$, for all programs a. Moreover, for every formula φ and ψ and for all programs a, b, we have:

- $m(\top) = W$ and $m(\bot) = \emptyset$
- $m(c_i) \in W$, for all $i \in \{1, 2, 3, 4, 5\}$
- $m(\varphi \lor \psi) = m(\varphi) \cup m(\psi)$
- $m(\neg \varphi) = W m(\varphi)$
- $m(\langle a \rangle \varphi) = \{ w \in W : \exists v \in W \text{ such that } (w, v) \in m(a) \text{ and } v \in m(\varphi) \}$
- m(<) is the restriction to W of the usual strict linear ordering of \mathbb{R} , such that $(m(c_j), m(c_{j+1})) \in m(<)$, for all $j \in \{1, 2, 3, 4\}$.
- $m(\theta) = \emptyset$
- $m(a \cup b) = m(a) \cup m(b)$
- m(a;b) = m(a); m(b) (composition of relations m(a) and m(b))
- $m(a^*) = m(a)^*$ (reflexive and transitive closure of relation m(a)).
- $m(\varphi?) = \{(w, w) : w \in m(\varphi)\}$

Given a model $\mathcal{M} = (W, m)$, a formula φ is *true* in $w \in W$ whenever $w \in m(\varphi)$. We say that φ is *valid* in a model $\mathcal{M} = (W, m)$ if φ is true in all $w \in W$, that is, if $m(\varphi) = W$. Finally, φ is *valid* iff φ is valid in all models.

The informal meaning of some of our connectives is given as follows:

- $\langle < \rangle \varphi$ is true in w iff there exists w', greater than w, such that φ is true in w'.
- (+_{pm})φ is true in w iff there exists w', obtained by adding a positive medium number to w, such that φ is true in w'.
- $[\cdot_{pl}] \varphi$ is true in w iff for every w', obtained by multiplying w by a positive large number, φ is true in w'.
- $\langle \mathsf{n}| \rangle \varphi$ is true in w iff w is a negative large number and φ is true in w.
- $\langle +_{ns}^* \rangle \varphi$ is true in w iff there exists w', obtained by adding a finite number of negative small numbers to w, such that φ is true in w'.

Notation: In the rest of the paper, we will use the intuitive notation **ps** as a formula which is true exactly in the set PS, that is, $\mathbf{ps} \equiv (\langle \rangle c_3 \land \langle \rangle c_4) \lor c_4$, and similarly for the rest of intervals. Moreover, we use the abbreviation $\Diamond \varphi \equiv (\langle \rangle \varphi \lor \varphi \lor \langle \langle \rangle \varphi)$, for any formula φ , and similarly for \Box .

As said before, one of the main advantages of using PDL is the possibility of constructing complex programs from basic ones. As a consequence, following the ideas presented in [7], we can use our connectives in order to represent some relations as *negligibility* and *distance*. Moreover, we introduce a notion of *closeness* which was not included in the previous approaches of logics for order of magnitude reasoning. Thus, for any formula φ , we have:

 $\langle \mathbf{c} \rangle \, \varphi = \langle +_{\mathsf{n}\mathsf{s}} \cup +_{\mathsf{0}} \cup +_{\mathsf{p}\mathsf{s}} \rangle \varphi \qquad \langle \mathbf{d} \rangle \, \varphi = \langle +_{\mathsf{n}\mathsf{l}} \cup +_{\mathsf{p}\mathsf{l}} \rangle \varphi$

 $^{^3}$ We could use any strict linearly ordered set with two internal operations + and \cdot

$$\langle \mathsf{n} \rangle \varphi = \langle c_3? \rangle \Diamond \varphi \lor \langle (\mathsf{ns} \lor \mathsf{ps})? \rangle \Diamond (\langle c_2?; +_{\mathsf{nl}} \rangle \varphi \lor \langle c_4?; +_{\mathsf{pl}} \rangle \varphi)$$

The intuitive interpretation of the closeness relation is that x is close to y if, and only if, y is obtained from x by adding a small number. On the other hand, xis distant from y if and only if y is obtained from x by adding a large number. Moreover, we assume that zero is negligible with respect to any real number and a small number is negligible with respect to any number *sufficiently large*, that is, distant either from c_2 or c_4 .

Example 1. In this example, inspired in that given in [11], we show the expressiveness of our logic in order to make different comparisons. Let us consider three computational tasks with different ranges of difficulty. For instance:

- (a) Add up a column of 100 numbers.
- (b) Sort a list of 10,000 elements.
- (c) Invert a 100×100 matrix.
- (d) Add up a column of 120 numbers.

We can say that the time required by (a) and (d) are much shorter than the others, and task (b) is much shorter than (c). For example, we may assume that the time required by (b) is obtained from the time required by (a) by adding a positive medium number, that the time required by (a) is negligible with respect to the time required by (c) and that the time required by (a) is close to the time required by (d).

If formulas *time_a*, *time_b*, *time_c* and *time_d* represent the time required by (a), (b), (c) and (d) respectively, then the following formulas hold:

 $time_a \rightarrow \langle +_{pm} \rangle time_b, \quad time_a \rightarrow \langle n \rangle time_c, \quad time_a \rightarrow \langle c \rangle time_d$

If we assume also that the time required by (c) is obtained by multiplying by a positive large number the time required by (b), then we have:

 $time_b \rightarrow \langle \cdot_{pl} \rangle time_c, \quad time_a \rightarrow \langle +_{pm}; \cdot_{pl} \rangle time_c$

3 Some properties of qualitative sum and product

This section is devoted to study different properties of some classes of our models with respect to the qualitative operations sum and product defined previously. For simplicity, in the rest of the paper, we will consider the class \mathbb{L} of models $\mathcal{M} = (U, m)$ such that:

1. $U \subseteq \mathbb{R}$, such that $0, \alpha, \beta \in U$ 2. $m(c_3) = 0, -m(c_2) = m(c_4) = \alpha, -m(c_1) = m(c_5) = \beta$

To begin with, some elementary results of qualitative arithmetic are recalled; then, some relevant properties regarding sum and product are stated. Finally, we study the definability of these properties and give some examples.

Following [20], we consider the sum and product between non-empty sets and between elements and non-empty sets defined as follows:

Definition 1. Let $X, Y \subseteq \mathbb{R}$ and $x \in \mathbb{R}$ such that $X, Y \neq \emptyset$, we define the sets x + Y and $x \cdot Y$, X + Y and $X \cdot Y$ as follows:

$x + Y = \{x + y \mid y \in Y\}$	$X + Y = \{x + y \mid x \in X \text{ and } y \in Y\}$
$x \cdot Y = \{xy \mid y \in Y\}$	$X \cdot Y = \{ xy \mid x \in X \text{ and } y \in Y \}$

In the following proposition, we particularize the definition above to the seven qualitative classes of our order of magnitude model and obtain a number of intuitive properties.

The properties stated in the proposition below can be verified by straightforward inspection:

Proposition 1.

1. 0 + EQ = EQ, for all $EQ \in \{NL, NM, NS, 0, PS, PM, PL\}$ 2. $PL + (PS \cup PM \cup PL) \subseteq PL$ 3. $PL + NM \subseteq (PS \cup PM \cup PL)$ 4. $PM + (PS \cup PM) \subseteq (PM \cup PL)$ 5. $PM + NS \subseteq (PS \cup PM)$ 6. $PS + NS \subseteq (NS \cup 0 \cup PS)$ 7. If $\beta \ge 2\alpha$, we have $PL + NS \subseteq (PM \cup PL)$ and $PS + PS \subseteq (PS \cup PM)$ 8. If $\beta \ge 1$, $(PL \cdot PL) \cup (NL \cdot NL) \subseteq PL$; $PL \cdot NL \subseteq NL$ 9. If $\alpha \ge 1$, we have: (a) $(PM \cdot PL) \cup (NM \cdot NL) \subseteq PL$ (b) $(PM \cdot NL) \cup (NM \cdot PL) \subseteq NL.$ (c) $(NM \cdot NM) \cup (PM \cdot PM) \subseteq (PM \cup PL)$

Note that additional properties are obtained when interchanging negative and positive numbers in the items from 2 to 7.

The following concept of definability based on models gives us a relationship between properties of our models and formulas of our logic.

Definition 2. Let \mathbb{K} be a class of models and $\mathbb{J} \subseteq \mathbb{K}$ the class of all models in \mathbb{K} having a certain property P. We say that P is definable by a formula φ in the class \mathbb{K} if for every model $\mathcal{M} \in \mathbb{K}$, we have that $\mathcal{M} \in \mathbb{J}$ iff φ is valid in \mathcal{M} .

In our case, we will say that P is definable in the class \mathbb{K} if there exists a formula φ such that P is definable by φ in \mathbb{K} .

Proposition 2. All the properties in Table 1 are definable in the class \mathbb{L} defined above, but the exceptions stated below:

- Property 7 is definable in the class \mathbb{L}_1 of models in \mathbb{L} such that $\beta \geq 2\alpha$.
- Property 8 is definable in the class \mathbb{L}_2 of models in \mathbb{L} such that $\beta \geq 1$.
- Property 9 is definable in the class \mathbb{L}_3 of models in \mathbb{L} such that $\alpha \geq 1$.

Proof. We only show the definability of the first property in 7, that is, $PL + NS \subseteq (PM \cup PL)$. The proof in the rest of the cases is similar.

To obtain the validity of the formula $\varphi = \langle \mathsf{pl}? \rangle [+_{\mathsf{ns}}] (\mathsf{pm} \lor \mathsf{pl})$, let (W, m) be a model in \mathbb{L}_1 and suppose $(\mathsf{PL} + \mathsf{NS}) \subseteq (\mathsf{PM} \cup \mathsf{PL})$. If $w \in W$ such that $w \in m(\mathsf{pl})$, this means that $w \in \mathsf{PL}$. By hypothesis, this implies that, for every

 $w' \in W$ such that $(w, w') \in m(+_{NS})$, we have that $w' \in m(pm \cup pl)$, hence $w \in m(\langle pl? \rangle [+_{nS}] (pm \cup pl))$. This means that the validity of φ .

Conversely, given a model (W, m) in which holds $(PL + NS) \not\subseteq (PM \cup PL)$. As a consequence, there exists $w' \in PL + NS$, such that $w' \notin PM \cup PL$. Thus, w' = w + w'', being $w \in PL$ and $w'' \in NS$, hence $w \notin m(\langle pl? \rangle [+_{ns}] (pm \lor pl))$. This means that formula φ is not true in w, that is, φ is not valid in (W, m).

	PROPERTY	DEFINED BY
1	0 + EQ = EQ	$\overline{0} ightarrow [+_{Eq}]Eq$
2	$PL + (PS \cup PM \cup PL) \subseteq PL$	$\langle pl? \rangle \left[+_{ps} \cup +_{pm} \cup +_{pm} ight] pl$
3	$(PL + NM) \subseteq (PS \cup PM \cup PL)$	$\langle pl? \rangle [+_{nm}] (ps \lor pm \lor pl)$
4	$PM + (PS \cup PM) \subseteq (PM \cup PL)$	$\left< pm? \right> [+_{ps} \cup +_{pm}](pm \lor pl)$
5	$(PM + NS) \subseteq (PS \cup PM)$	$\langle pm? \rangle \left[+_{ns}\right] (ps \lor pm)$
6	$(PS + NS) \subseteq (NS \cup 0 \cup PS)$	$\langle ps? \rangle \left[+_{ns} ight] (ns \lor \overline{0} \lor ps)$
7	$PL + NS \subseteq (PM \cup PL)$	$\langle pl? \rangle [+_{ns}] (pm \lor pl)$
	$PS + PS \subseteq (PS \cup PM)$	$\left< ps? \right> [+_{ps}] \left(ps \lor pm \right)$
8	$(PL \cdot PL) \cup (NL \cdot NL) \subseteq PL$	$\left(\left< pl? \right> \left[\cdot_{pl} \right] pl \right) \land \left(\left< nl? \right> \left[\cdot_{nl} \right] pl \right)$
9	$(PM \cdot PL) \cup (NM \cdot NL) \subseteq PL$	$(\langle pl? \rangle \left[\cdot_{pm} \right] pl) \land (\langle nl? \rangle \left[\cdot_{nm} \right] pl)$
	$(\text{PM} \cdot \text{NL}) \cup (\text{NM} \cdot \text{PL}) \subseteq \text{NL}$	$(\langle nI? \rangle \left[\cdot_{pm} \right] nI) \land (\langle pI? \rangle \left[\cdot_{nm} \right] nI)$
	$(NM \cdot NM) \cup (PM \cdot PM) \subseteq (PM \cup PL)$	$\left(\left\left[\cdot_{nm}\right](pm\lorpl)\right)\land\left(\left\left[\cdot_{pm}\right](pm\lorpl)\right)$

 Table 1. Definability of Properties

We now present some examples which show up the expressiveness of our logic and the applicability of the previous properties.

Example 2. We continue with the previous example 1, by assuming now that the time required by tasks (a), (b) and (c) are positive small, medium and large numbers, respectively. This means that:

 $time_a \rightarrow ps \quad time_b \rightarrow pm, \quad time_c \rightarrow pl$

If we assume that $\beta \geq 2\alpha$, properties 4 and 7 of Proposition 1 can be applied to obtain, respectively:

$$time_{-}b \rightarrow [+_{ps}] (pm \lor pl), \quad time_{-}a \rightarrow [+_{ps}] (ps \lor pm)$$

The intuitive reading of the formula $time_{-b} \rightarrow [+_{ps}] (pm \lor pl)$, is "if we add the time required by task (b) to the required one by any task with the same order of magnitude to task (a) (in this case ps), the time obtained has the same order of magnitude than the one required by task (b) or by task (c), i.e., pm or pl." In the same way, formula $time_{-a} \rightarrow [+_{ps}] (ps \lor pm)$ can be interpreted as "if we add the time required by task (a) to the time required by any task with the same order of magnitude than (a), the time obtained has the same order of magnitude than the one required by any task (a) or (b)".

Example 3. We consider now the heat exchanger studied, for example, in [21]. Let DTH be the temperature drop of the hot stream, DTC is the temperature rise of the cold stream, and DT1, DT2 are the driving force in the left and right ends of the device, respectively. Moreover, FH and KH are, respectively, the molar-flowrate and molar-heat of the hot stream and FC, KC the molar-flowrate and molar-heat of the cold stream. Notice that DTH, DTC, DT1, DT2, FH, KH, FC and KC are all positive real numbers.



Fig. 1. The heat exchanger

The following equations are consequence of the previous definition and energy conservation:

$$\mathsf{DTH} - \mathsf{DT1} - \mathsf{DTC} + \mathsf{DT2} = 0 \tag{1}$$

$$\mathsf{DTH} \cdot \mathsf{KH} \cdot \mathsf{FH} = \mathsf{DTC} \cdot \mathsf{KC} \cdot \mathsf{FC} \tag{2}$$

In this example, we use models such that every value of DTH, DTC, ... is represented as a current state in the real line, being the milestones α and β such that $\beta \geq 2\alpha$ and $\alpha \geq 1$. We define dth as the formula which is true iff the current value is DTH, and similarly for the rest of values dtc, dt1, etc. Assume that DTH is a positive large number and DT1, DT2 are positive small numbers, that is, the following formulas hold:

$$\mathsf{dth} \to \mathsf{pl} \qquad (\mathsf{dt1} \lor \mathsf{dt2}) \to \mathsf{ps}$$

From (1) and our previous assumptions, we have that $DTC \in (DTH + PS) + NS$, which implies that the following formula is true:

$$dth \rightarrow \langle +_{ps}; +_{ns} \rangle dtc$$

Thus ⁴, we have $\mathsf{DTC} \in (PL + PS) + NS$. Now, from Proposition 1(2), we have that $PL + PS \subseteq PL$, and from Proposition 1(7), we obtain $PL + NS \subseteq (PM \cup PL)$. As

⁴ Notice that although qualitative sum is not necessarily associative, in this case we could eliminate the brackets.

a consequence, $(PL + PS) + NS \subseteq (PM \cup PL)$. This means that $\mathsf{DTC} \in (PM \cup PL)$. Hence, the following formula is true:

$$\mathsf{dtc} \to (\mathsf{pm} \lor \mathsf{pl})$$

This means that if DTH is *large*, then DTC is *medium* or *large*, that is, if we want that the device decreases very much the temperature of the hot stream, we have to accept that the temperature of the cold stream increases much.

On the other hand, from (1) again and our previous assumptions, we have that $DTC-DTH \in PS+NS$. Now, Proposition 1(6), we have that $PS+NS \subseteq (NS \cup 0 \cup PS)$. As a consequence, the difference between DTC and DTH is a small number while DTH is a large number.

Finally, if we assume also that KH and KC are positive medium numbers, by Proposition 1(9a,c), we have: $(PM \cdot PL) \subseteq PL$ and $(PM \cdot PM) \subseteq (PM \cup PL)$, from (2), we have:

$$\left<\mathsf{fh}?\right>\left<\cdot_{\mathsf{pl}}\right>\mathsf{pl}\rightarrow \Box\left<\mathsf{fc}?\right>\left<\cdot_{\mathsf{pm}}\cup\cdot_{\mathsf{pl}}\right>\mathsf{pl}$$

The meaning of this formula is: if we make the product of FH by a large number (as the product $DTH \cdot KH$) and we obtain, for example, a positive large number, then we have the same order of magnitude if we make the product of FC by a medium or large number (as the product $DTC \cdot KC$).

4 Conclusions and future work

A PDL for order of magnitude reasoning has been introduced, which gives us enough expressive power to introduce different qualitative operations of sum and product. As a consequence, we are able to define notions as negligibility, closeness and distance. Moreover, we have studied the definability of interesting properties of sum and product of real numbers and its applicability has been shown on the basis of an example.

As a future work, the introduction of PDL will give us the theoretical support in order to give a complete axiomatization of this logic and to study its decidability and complexity [14, 18]. Last, but not least, we want to give a relational proof system based on dual tableaux for this extension in the line of [9, 13].

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